

Package ‘BWStest’

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Type Package

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Title Baumgartner Weiss Schindler Test of Equal Distributions

BugReports <https://github.com/shabbychef/BWStest/issues>

Description Performs the 'Baumgartner-Weiss-Schindler' two-sample test of equal probability distributions.

Imports memoise, Rcpp (>= 0.12.3)

LinkingTo Rcpp

Suggests testthat

RoxygenNote 5.0.1

URL <https://github.com/shabbychef/BWStest>

Collate 'bws_test.r' 'BWStest.r' 'RcppExports.R' 'zzz_murakami_dist.r'

NeedsCompilation yes

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Repository CRAN

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BWStest-package

Baumgartner Weiss Schindler test of equal distributions.

Description

Baumgartner Weiss Schindler test.

Background

The Baumgartner Weiss Schindler test is a two sample test of the null that the samples come from the same probability distribution, similar to the Kolmogorv-Smirnov, Wilcoxon, and Cramer-Von Mises tests. It is similar to the Cramer-Von Mises test in that it estimates the square norm of the difference in CDFs of the two samples. However, the Baumgartner Weiss Schindler test weights the integral by the variance of the difference in CDFs, "[emphasizing] the tails of the distributions, which increases the power of the test for a lot of applications."

Legal Mumbo Jumbo

BWStest is distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS FOR A PARTICULAR PURPOSE. See the GNU Lesser General Public License for more details.

Author(s)

Steven E. Pav <shabbychef@gmail.com>

References

- W. Baumgartner, P. Weiss, H. Schindler, 'A nonparametric test for the general two-sample problem', *Biometrics* 54, no. 3 (Sep., 1998): pp. 1129-1135. <http://doi.io/10.2307/2533862>
- M. Neuhauser, 'Exact tests based on the Baumgartner-Weiss-Schindler Statistic—a survey', *Statistical Papers* 46, no. 1 (2005): pp. 1-30. <http://doi.io/10.1007/BF02762032>
- M. Neuhauser, 'One-sided two-sample and trend tests based on a modified Baumgartner-Weiss-Schindler statistic', *J. Nonparametric Statistics* 13, no. 5 (2001): pp 729-739. <http://doi.io/10.1080/10485250108832874>
- H. Murakami, 'K-sample rank test based on modified Baumgartner statistic and its power comparison', *J. Jpn. Comp. Statist.* 19, no. 1 (2006): pp. 1-13. <http://doi.io/10.5183/jjscs1988.19.1>
- H. Murakami, 'Modified Baumgartner Statistics for the two-sample and multisample problems: a numerical comparison', *J. Stat. Comp. and Sim.* 82, no. 5 (2012): pp. 711-728. <http://doi.io/10.1080/00949655.2010.551516>
- H. Murakami, 'Lepage type statistic based on the modified Baumgartner statistic', *Comp. Stat. & Data Analysis* 51 (2007): pp 5061-5067. <http://doi.io/10.1016/j.csda.2006.04.026>

 BWStest-NEWS

News for package 'BWStest':

Description

News for package 'BWStest'

Version 0.2.1 (2017-03-20)

- Package maintenance—no new features.
- move github figures to location CRAN understands.
- package initialization mumbo jumbo, see Rcpp issue 636.

Version 0.2.0 (2016-04-29)

- Adding Murakami statistics.

Version 0.1.0 (2016-04-07)

- First CRAN release.

Initial Version 0.0.0 (2016-04-06)

- Start work

 bws_cdf

CDF of the Baumgartner-Weiss-Schindler test under the null.

Description

Computes the CDF of the Baumgartner-Weiss-Schindler test statistic under the null hypothesis of equal distributions.

Usage

```
bws_cdf(b, maxj = 5L, lower_tail = TRUE)
```

Arguments

b	a vector of BWS test statistics.
maxj	the maximum value of j to take in the approximate computation of the CDF via equation (2.5). Baumgartner <i>et. al.</i> claim that a value of 3 is sufficient.
lower_tail	boolean, when TRUE returns Ψ , otherwise compute the upper tail, $1 - \Psi$, which is more useful for hypothesis tests.

Details

Given value b , computes the CDF of the BWS statistic under the null, denoted as $\Psi(b)$ by Baumgartner *et al.* The CDF is computed from equation (2.5) via numerical quadrature.

The expression for the CDF contains the integral

$$\int_0^1 \frac{1}{\sqrt{r^3(1-r)}} \exp\left(\frac{rb}{8} - \frac{\pi^2(4j+1)^2}{8rb}\right) dr$$

By making the change of variables $x = 2r - 1$, this can be re-expressed as an integral of the form

$$\int_{-1}^1 \frac{1}{\sqrt{1-x^2}} f(x) dx,$$

for some function $f(x)$ involving b and j . This integral can be approximated via Gaussian quadrature using Chebyshev nodes (of the first kind), which is the approach we take here.

Value

A vector of the CDF of b , $\Psi(b)$.

Author(s)

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References

W. Baumgartner, P. Weiss, H. Schindler, 'A nonparametric test for the general two-sample problem', *Biometrics* 54, no. 3 (Sep., 1998): pp. 1129-1135. <http://doi.io/10.2307/2533862>

See Also

[bws_stat](#), [bws_test](#)

Examples

```
# do it 500 times
set.seed(123)
bvals <- replicate(500, bws_stat(rnorm(50), rnorm(50)))
pvals <- bws_cdf(bvals)
# these should be uniform!
## Not run:
plot(ecdf(pvals))

## End(Not run)

# compare to Table 1 of Baumgartner et al.
bvals <- c(1.933, 2.493, 3.076, 3.880, 4.500, 5.990)
tab1v <- c(0.9, 0.95, 0.975, 0.990, 0.995, 0.999)
pvals <- bws_cdf(bvals, lower_tail=TRUE)
show(data.frame(B=bvals, BWS_psi=tab1v, our_psi=pvals))
```

`bws_stat`*Compute the test statistic of the Baumgartner-Weiss-Schindler test.*

Description

Compute the Baumgartner-Weiss-Schindler test statistic.

Usage`bws_stat(x, y)`**Arguments**

<code>x</code>	a vector.
<code>y</code>	a vector.

Details

Given vectors X and Y , computes B_X and B_Y as described by Baumgartner *et al.*, returning their average, B . The test statistic approximates the variance-weighted square norm of the difference in CDFs of the two distributions. For sufficiently large sample sizes (more than 20, say), under the null the test statistic approaches the asymptotic value computed in [bws_cdf](#).

The test value is an approximation of

$$\tilde{B} = \frac{mn}{m+n} \int_0^1 \frac{1}{z(1-z)} (F_X(z) - F_Y(z))^2 dz,$$

where m (n) is the number of elements in X (Y), and $F_X(z)$ ($F_Y(z)$) is the CDF of X (Y).

The test statistic is based only on the ranks of the input. If the same monotonic transform is applied to both vectors, the result should be unchanged. Moreover, the test is inherently two-sided, so swapping X and Y should also leave the test statistic unchanged.

Value

The BWS test statistic, B .

Author(s)

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References

W. Baumgartner, P. Weiss, H. Schindler, 'A nonparametric test for the general two-sample problem', *Biometrics* 54, no. 3 (Sep., 1998): pp. 1129-1135. <http://doi.io/10.2307/2533862>

See Also

[bws_cdf](#), [bws_test](#)

Examples

```

set.seed(1234)
x <- runif(1000)
y <- runif(100)
bval <- bws_stat(x,y)
# check a monotonic transform:
ftrans <- function(x) { log(1 + x) }
bval2 <- bws_stat(ftrans(x),ftrans(y))
stopifnot(all.equal(bval,bval2))
# check commutivity
bval3 <- bws_stat(y,x)
stopifnot(all.equal(bval,bval3))

```

bws_test

Perform the Baumgartner-Weiss-Schindler hypothesis test.

Description

Perform the Baumgartner-Weiss-Schindler hypothesis test.

Usage

```

bws_test(x, y, method = c("default", "BWS", "Neuhauser", "B1", "B2", "B3",
  "B4", "B5"), alternative = c("two.sided", "greater", "less"))

```

Arguments

x	a vector of the first sample.
y	a vector of the first sample.
method	a character string specifying the test statistic to use. should be one of the following: default This is “Hobson’s choice”, which uses the classical BWS test for two-sided alternative, but Neuhauser for one sided alternatives. BWS Use the classical BWS test. Neuhauser Use Neuhauser’s test. B1 Use Murakami’s B_1 test. B2 Use Murakami’s B_2 test, which is exactly Neuhauser’s test. B3 Use Murakami’s B_3 test. B4 Use Murakami’s B_4 test. B5 Use Murakami’s B_5 test. Only Neuhauser’s test supports one-sided alternatives.
alternative	a character string specifying the alternative hypothesis, must be one of “two.sided” (default), “greater” or “less”. You can specify just the initial letter. “greater” corresponds to testing whether the survival function of x is greater than that of y; equivalently one can think of this as x being ‘greater’ than y in the sense of first order stochastic dominance.

Value

Object of class `htest`, a list of the test statistic, the p-value, and the method noted.

Note

The code will happily compute Murakami's B_3 through B_5 for large sample sizes, even though nominal coverage is *not* achieved. A warning will be thrown. User assumes all risk relying on results from this function.

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References

W. Baumgartner, P. Weiss, H. Schindler, 'A nonparametric test for the general two-sample problem', *Biometrics* 54, no. 3 (Sep., 1998): pp. 1129-1135. <http://doi.io/10.2307/2533862>

See Also

[bws_test](#), [bws_stat](#), [murakami_stat](#), [murakami_cdf](#).

Examples

```
# under the null
set.seed(123)
x <- rnorm(100)
y <- rnorm(100)
hval <- bws_test(x,y)

# under the alternative
set.seed(123)
x <- rnorm(100)
y <- rnorm(100,mean=1.0)
hval <- bws_test(x,y)
show(hval)
stopifnot(hval$p.value < 0.05)

# under the alternative with a one sided test.
set.seed(123)
x <- rnorm(100)
y <- rnorm(100,mean=0.7)
hval <- bws_test(x,y,alternative='less')
show(hval)
stopifnot(hval$p.value < 0.01)

hval <- bws_test(x,y,alternative='greater')
stopifnot(hval$p.value > 0.99)

hval <- bws_test(x,y,alternative='two.sided')
```

```
stopifnot(hval$p.value < 0.05)
```

 murakami_cdf

Murakami test statistic distribution.

Description

Estimates the CDF of the Murakami test statistics via permutations.

Usage

```
murakami_cdf(B, n1, n2, flavor = 0L, lower_tail = TRUE)
```

Arguments

B	the Murakami test statistic or a vector of the same.
n1	number of elements in the first sample.
n2	number of elements in the second sample.
flavor	the 'flavor' of the test statistic. See murakami_stat .
lower_tail	boolean, when TRUE returns the CDF, Ψ , otherwise compute the upper tail, $1 - \Psi$, which is potentially more useful for hypothesis tests.

Details

Given the Murakami test statistic B_j for $0 \leq j \leq 5$, computes the CDF under the null that the two samples come from the same distribution. The CDF is computed by permutation test and memoization.

Value

a vector of the same size as B of the CDF under the null.

Note

the CDF is approximately computed by evaluating the permutations up to some reasonably small sample size (currently the cutoff is 9). When larger sample sizes are used, the distribution of the test statistic may not converge. This is apparently seen in flavors 3 through 5.

Author(s)

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References

- W. Baumgartner, P. Weiss, H. Schindler, 'A nonparametric test for the general two-sample problem', *Biometrics* 54, no. 3 (Sep., 1998): pp. 1129-1135. <http://doi.io/10.2307/2533862>
- M. Neuhauser, 'Exact tests based on the Baumgartner-Weiss-Schindler Statistic—a survey', *Statistical Papers* 46, no. 1 (2005): pp. 1-30. <http://doi.io/10.1007/BF02762032>
- M. Neuhauser, 'One-sided two-sample and trend tests based on a modified Baumgartner-Weiss-Schindler statistic', *J. Nonparametric Statistics* 13, no. 5 (2001): pp 729-739. <http://doi.io/10.1080/10485250108832874>
- H. Murakami, 'K-sample rank test based on modified Baumgartner statistic and its power comparison', *J. Jpn. Comp. Statist.* 19, no. 1 (2006): pp. 1-13. <http://doi.io/10.5183/jjscs1988.19.1>
- H. Murakami, 'Modified Baumgartner Statistics for the two-sample and multisample problems: a numerical comparison', *J. Stat. Comp. and Sim.* 82, no. 5 (2012): pp. 711-728. <http://doi.io/10.1080/00949655.2010.551516>
- H. Murakami, 'Lepage type statistic based on the modified Baumgartner statistic', *Comp. Stat. & Data Analysis* 51 (2007): pp 5061-5067. <http://doi.io/10.1016/j.csda.2006.04.026>

See Also

[murakami_stat.](#)

Examples

```
# basic usage:
xv <- seq(0,4,length.out=101)
yv <- murakami_cdf(xv, n1=8, n2=6, flavor=1L)
plot(xv,yv)
zv <- bws_cdf(xv)
lines(xv,zv,col='red')

# check under the null:
## Not run:
flavor <- 1L
n1 <- 8
n2 <- 8
set.seed(1234)
Bvals <- replicate(2000,murakami_stat(rnorm(n1),rnorm(n2),flavor))
# should be uniform:
plot(ecdf(murakami_cdf(Bvals,n1,n2,flavor)))

## End(Not run)
```

murakami_stat

Compute Murakami's test statistic.

Description

Compute one of the modified Baumgartner-Weiss-Schindler test statistics proposed by Murakami, or Neuhauser.

Usage

```
murakami_stat(x, y, flavor = 0L)
```

```
murakami_stat_perms(nx, ny, flavor = 0L)
```

Arguments

x	a vector of the first sample.
y	a vector of the second sample.
flavor	which 'flavor' of test statistic.
nx	the length of x, the first sample.
ny	the length of y, the second sample.

Details

Given vectors X and Y , computes B_{jX} and B_{jY} for some j as described by Murakami and by Neuhauser, returning either their their average or their average distance. The test statistics approximate the weighted square norm of the difference in CDFs of the two distributions.

The test statistic is based only on the ranks of the input. If the same monotonic transform is applied to both vectors, the result should be unchanged.

The various 'flavor's of test statistic are:

- 0** The statistic of Baumgartner-Weiss-Schindler.
- 1** Murakami's B_1 statistic, from his 2006 paper.
- 2** Neuhauser's difference statistic, denoted by Murakami as B_2 in his 2012 paper.
- 3** Murakami's B_3 statistic, from his 2012 paper.
- 4** Murakami's B_4 statistic, from his 2012 paper.
- 5** Murakami's B_5 statistic, from his 2012 paper, with a log weighting.

Value

The BWS test statistic, B_j . For `murakami_stat_perms`, a vector of the test statistics for *all* permutations of the input.

Note

NA and NaN are not yet dealt with!

Author(s)

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References

- W. Baumgartner, P. Weiss, H. Schindler, 'A nonparametric test for the general two-sample problem', *Biometrics* 54, no. 3 (Sep., 1998): pp. 1129-1135. <http://doi.io/10.2307/2533862>
- M. Neuhauser, 'Exact tests based on the Baumgartner-Weiss-Schindler Statistic—a survey', *Statistical Papers* 46, no. 1 (2005): pp. 1-30. <http://doi.io/10.1007/BF02762032>
- M. Neuhauser, 'One-sided two-sample and trend tests based on a modified Baumgartner-Weiss-Schindler statistic', *J. Nonparametric Statistics* 13, no. 5 (2001): pp 729-739. <http://doi.io/10.1080/10485250108832874>
- H. Murakami, 'K-sample rank test based on modified Baumgartner statistic and its power comparison', *J. Jpn. Comp. Stat.* 19, no. 1 (2006): pp. 1-13. <http://doi.io/10.5183/jjscs1988.19.1>
- H. Murakami, 'Modified Baumgartner Statistics for the two-sample and multisample problems: a numerical comparison', *J. Stat. Comp. and Sim.* 82, no. 5 (2012): pp. 711-728. <http://doi.io/10.1080/00949655.2010.551516>
- H. Murakami, 'Lepage type statistic based on the modified Baumgartner statistic', *Comp. Stat. & Data Analysis* 51 (2007): pp 5061-5067. <http://doi.io/10.1016/j.csda.2006.04.026>

See Also

[bws_stat](#).

Examples

```
set.seed(1234)
x <- runif(1000)
y <- runif(100)
bval <- murakami_stat(x,y,1)

## Not run:
nx <- 6
ny <- 5
# monte carlo
set.seed(1234)
repli <- replicate(3000,murakami_stat(rnorm(nx),rnorm(ny),0L))
# under the null, perform the permutation test:
allem <- murakami_stat_perms(nx,ny,0L)
plot(ecdf(allem))
lines(ecdf(repli),col='red')

## End(Not run)
```


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